

4 –. Solve the simultaneous differential equations using Laplace Transform

With the initial conditions  $x(0) = 35, \dot{x}(0) = -48, y(0) = 27, \text{ and } \dot{y}(0) = -55$

$$\frac{d^2x}{dt^2} + \frac{dy}{dt} + 3x = 15e^{-t}$$

$$\frac{d^2y}{dt^2} + 4\frac{dx}{dt} + 3y = 15\sin(2t).$$

Plot the responses  $x(t)$  and  $y(t)$

$$x(0) = 35, \dot{x}(0) = -48, y(0) = 27, \dot{y}(0) = -55$$

$$* \quad s^2x(s) - sx(0) - \dot{x}(0) + sy(s) - y(0) + 3x(s) = \frac{15}{s+1}$$

$$(s^2 + 3)x(s) + sy(s) = \frac{15}{s+1} + 35s - 21$$

$$s^2y(s) - sy(0) - \dot{y}(0) - 4\{sx(s) - s(0)\} + 3y(s) =$$

$$(s^2 + 3)y(s) - 4sx(s) = \frac{30}{s^2 + 4} + 27s - 125$$

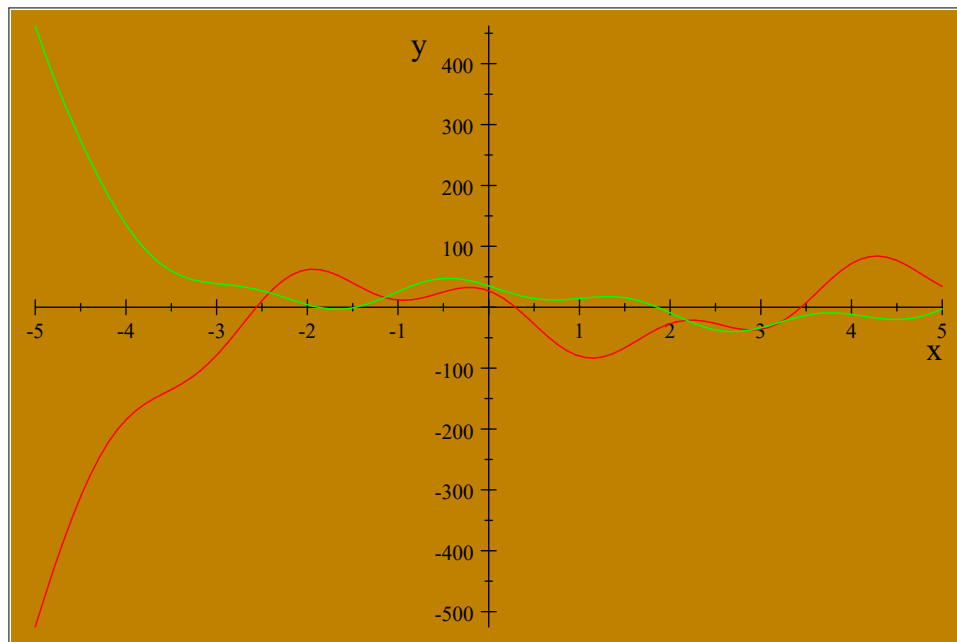
$$\text{So, } y(s) = \frac{\left[ 4s\left(\frac{15}{s+1} + 35s - 21\right) + s^2 + \frac{30}{s^2+4} + 27s - 125 \right]}{[4s^2 + (s^2 + 3)^2]}$$

$$x(s) = \frac{1}{s^2 + 3} \frac{15}{s+1} + 35s - 21 - s \frac{\left[ 4s\left(\frac{15}{s+1} + 35s - 21\right) + s^2 + \frac{30}{s^2+4} + 27s - 125 \right]}{[4s^2 + (s^2 + 3)^2]}$$

Inverse Laplace Transform, We get

$$x(t) = -15\sin(3t) + 30\cos(t) + 2\cos(2t) + 3e^{-t}$$

$$y(t) = -60\sin(t) + \sin(2t) + 30\cos(3t) - 3e^{-t}$$



5.- A periodic function of period 10 is defined within the period  $-5 < t < 5$  by

$$f(t) = \begin{cases} 0 & (-5 < t < 0) \\ 3 & (0 < t < 5) \end{cases}$$

Determine its Fourier series expansion and illustrate graphically for  $-12 < t < 12$ .

$$f(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(n\omega t) + \sum_{n=1}^{\infty} b_n \sin(n\omega t)$$

$$a_n = \frac{2}{T} \int_d^{d+T} f(t) \cos(n\omega t) dt \quad (n = 0, 1, 2)$$

$$b_n = \frac{2}{T} \int_d^{d+T} f(t) \sin(n\omega t) dt \quad (n = 0, 1, 2, 3)$$

$$T = \frac{2 \cdot \pi}{\omega}$$

$$T = 10$$

$$\text{so, } \omega = \frac{2 \cdot \pi}{T} = \frac{2 \cdot \pi}{10} = \frac{1}{5} \pi \text{ or } \frac{5}{\pi}$$

$$a_0 = \frac{2}{10} \cdot \left[ \int_{-5}^0 0 \cdot dt + \int_{-5}^0 3 \cdot dt \right]$$

$$= \frac{1}{5} \cdot 3 \cdot t \Big|_0^5$$

$$= 3$$

$$a_n = \frac{2}{10} \cdot \left[ \int_{-5}^0 0 + \cos\left(\frac{n\pi t}{5}\right) dt + \int_0^5 3 \cdot \cos\left(\frac{n\pi t}{5}\right) dt \right]$$

$$= \frac{1}{5} \cdot 3 \int_0^5 \cos\left(\frac{n\pi t}{5}\right) dt$$

$$= \left[ \frac{3}{5} \cdot \frac{5}{n \cdot \pi} \cdot \sin\left(\frac{n\pi t}{5}\right) \right]_0^5$$

$$= \frac{3}{n \cdot \pi} \cdot [1 - \cos(n\pi)]$$

$$= \frac{3}{n \cdot \pi} \cdot [1 - (-1)^n] = \begin{cases} \frac{6}{n \cdot \pi}, & n \text{ odd} \\ 0, & n \text{ even} \end{cases}$$

The fourier expansion is

$$f(t) = \frac{3}{2} + \sum_{n \text{ odd}} \frac{6}{n \cdot \pi} \cdot \sin\left(\frac{n\pi t}{5}\right) =$$

$$\frac{3}{2} + \frac{6}{\pi} \sum_{n=1}^{\infty} \left\{ \frac{1}{2n-1} \sin\left[\frac{(2n-1)\pi t}{5}\right] \right\} : \frac{6}{\pi} \sum_{n=1}^{\infty} \frac{\sin\left(\frac{2}{5}n - \frac{1}{5}\pi t\right)}{2n-1} + \frac{3}{2}$$

6-. Use the Gram-Schmidt orthogonalization process to transform the given basis

$$B = \{u_1, u_2, u_3\} \text{ for } R^3$$

into an orthogonal basis  $B' = \{v_1, v_2, v_3\}$ . Then form an orthonormal

basis  $B'' = \{w_1, w_2, w_3\}$ .

$$B = \{[-3, 1, 1], [1, 1, 0], [-1, 4, 1]\}$$

$$v_1 = u_1 - \left( \frac{u_1 \cdot v_1}{v_1 \cdot v_1} \right) v_1$$

$$= \langle 1, 1, 0 \rangle - \frac{\langle 1, 1, 0 \rangle \cdot \langle -3, 1, 1 \rangle}{\langle -3, 1, 1 \rangle \cdot \langle -3, 1, 1 \rangle} \langle -3, 1, 1 \rangle$$

$$= \langle 1, 1, 0 \rangle - \left( \frac{-3+1+0}{9+1+1} \right) \langle -3, 1, 1 \rangle := -\frac{2}{11} \langle -3, 1, 1 \rangle$$

$$= \langle 1, 1, 0 \rangle - \left\langle \frac{6}{11}, \frac{2}{11}, \frac{2}{11} \right\rangle = \frac{5}{11}, \frac{13}{11}, \frac{2}{11}$$

$$v_3 = u_3 - \left( \frac{u_3 \cdot v_1}{v_1 \cdot v_1} \right) v_1 - \left( \frac{u_3 \cdot v_2}{v_2 \cdot v_2} \right) v_2$$

$$= \langle 1, 4, 1 \rangle - \left\langle -\frac{24}{11} \frac{8}{11} \frac{8}{11} \right\rangle - \left\langle \frac{245}{198}, \frac{637}{198}, \frac{49}{99} \right\rangle$$

$$= \left\langle -\frac{1}{18} \frac{1}{18} \frac{2}{9} \right\rangle$$

$$\text{There, } \dot{B} = \left\{ \langle -3, 1, 1 \rangle, \left\langle \frac{5}{11} \frac{13}{11} \frac{2}{11} \right\rangle - \left\langle \frac{1}{18} \frac{1}{18} \frac{2}{19} \right\rangle \right\}$$

$$w_1 = \frac{v_1}{\|v_1\|}$$

$$= \frac{-3, 1, 1}{\sqrt{-3^2 1^2 + 1^2}} = \frac{-3, 1, 1}{\sqrt{11}} = -\frac{3}{\sqrt{11}} \frac{1}{\sqrt{11}} \frac{1}{\sqrt{11}}$$

$$w_1 = \frac{v_2}{\|v_2\|}$$

$$= \frac{\left\langle \frac{5}{11} \frac{13}{11} \frac{2}{11} \right\rangle}{\sqrt{\left(\frac{5}{11}\right)^2 + \left(\frac{13}{11}\right)^2 + \left(\frac{2}{11}\right)^2}}$$

$$= \frac{\left\langle \frac{5}{11} \frac{13}{11} \frac{2}{11} \right\rangle}{\sqrt{\frac{25}{121} + \frac{169}{121} + \frac{4}{121}}} := \frac{\left\langle \frac{5}{11} \frac{13}{11} \frac{2}{11} \right\rangle}{\sqrt{\frac{18}{11}}}$$

$$= \left\langle \sqrt{\frac{18}{11}} \frac{5}{11} \frac{\sqrt{11}}{11} \frac{13}{\sqrt{18}} \cdot \frac{\sqrt{11}}{11} \frac{2}{\sqrt{11}} \cdot \frac{\sqrt{11}}{11} \right\rangle :$$

$$= \frac{5}{3\sqrt{2}} \cdot \frac{1}{\sqrt{11}} \frac{13}{3\sqrt{2}} \cdot \frac{1}{\sqrt{11}} \frac{2}{3\sqrt{2}} \cdot \frac{1}{\sqrt{11}}$$

$$= \frac{5}{3\sqrt{22}} \frac{13}{3\sqrt{22}} \frac{2}{3\sqrt{22}}$$

$$w_1 = \frac{v_3}{\|v_3\|}$$

$$= -\frac{1}{3\sqrt{2}} \frac{1}{3\sqrt{2}} - \frac{4}{3\sqrt{2}}$$

$$\text{There, } \ddot{B} = \left\{ \left\langle -\frac{3}{\sqrt{11}} \frac{1}{\sqrt{11}} \frac{1}{\sqrt{11}} \right\rangle \left\langle \frac{5}{3\sqrt{22}} \frac{13}{3\sqrt{22}} \frac{2}{3\sqrt{22}} \right\rangle \left\langle -\frac{1}{3\sqrt{2}} \frac{1}{3\sqrt{2}} - \frac{4}{3\sqrt{2}} \right\rangle \right\}$$

**Result**

$$\dot{B} = \left\{ \langle -3, 1, 1 \rangle, \left\langle \frac{5}{11} \frac{13}{11} \frac{2}{11} \right\rangle - \left\langle \frac{1}{18} \frac{1}{18} \frac{2}{19} \right\rangle \right\}$$

$$\ddot{B} = \left\{ \left\langle -\frac{3}{\sqrt{11}} \frac{1}{\sqrt{11}} \frac{1}{\sqrt{11}} \right\rangle \left\langle \frac{5}{3\sqrt{22}} \frac{13}{3\sqrt{22}} \frac{2}{3\sqrt{22}} \right\rangle \left\langle -\frac{1}{3\sqrt{2}} \frac{1}{3\sqrt{2}} - \frac{4}{3\sqrt{2}} \right\rangle \right\}$$

7.–Using the Lyapunov approach investigate the stability of the system described by the

state

equation

$$A = \begin{bmatrix} -4 & 2 \\ 3 & -2 \end{bmatrix}$$

Take Q to be the unit matrix. Confirm your answer by determining the eigenvalues of the

state matrix.

$$\begin{aligned} -\begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} &= \begin{bmatrix} -4 & 3 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} p_{11} & p_{12} \\ p_{21} & p_{22} \end{bmatrix} + \begin{bmatrix} p_{11} & p_{12} \\ p_{21} & p_{22} \end{bmatrix} \begin{bmatrix} -4 & 2 \\ 3 & -2 \end{bmatrix} \\ &= -\begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} = \begin{bmatrix} -4p_{11} + 3p_{21} & -4p_{12} + 3p_{22} \\ 2p_{11} - 2p_{21} & 2p_{12} - 2p_{22} \end{bmatrix} + \begin{bmatrix} -4p_{11} + 3p_{12} & -2p_{11} - 2p_{12} \\ -4p_{21} + 3p_{22} & 2p_{21} - 2p_{22} \end{bmatrix} = \\ &= \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} = \begin{bmatrix} 3p_{12} - 8p_{11} + 3p_{21} & 3p_{22} - 6p_{12} - 2p_{11} \\ 2p_{11} - 6p_{21} + 3p_{22} & 2p_{12} + 2p_{21} - 4p_{22} \end{bmatrix} = \end{aligned}$$

$$3p_{12} - 8p_{11} + 3p_{21} = -1$$

$$2p_{11} - 6p_{21} + 3p_{22} = 0 \implies p_{11} = \frac{5}{8}, p_{12} = \frac{2}{3}$$

$$3p_{22} - 6p_{12} - 2p_{11} = 0$$

$$2p_{12} + 2p_{21} - 4p_{22} = -1$$

$$p_{21} = \frac{2}{3}, p_{22} = \frac{11}{12}$$

$$P = \begin{bmatrix} \frac{5}{8} & \frac{2}{3} \\ \frac{2}{3} & \frac{11}{12} \end{bmatrix}$$

$$P \text{ are and } \det P \neq 0 \text{ and } \det P = \frac{55}{96} - \frac{4}{9} = \frac{111}{864} > 0$$

Result

$$v(x) = \frac{5}{8}x^2 + \frac{4}{3}x_1x_2 + \frac{11}{12}x_2^2$$